

Title (en)
SYSTEM AND METHOD FOR VARIABLY REGULATING ORDER ENTRY IN AN ELECTRONIC TRADING SYSTEM

Title (de)
SYSTEM UND VERFAHREN ZUM VARIABLEN REGULIEREN VON AUFTRAGSEINTRÄGEN IN EINEM ELEKTRONISCHEN HANDELSYSTEM

Title (fr)
SYSTEME ET PROCEDE DE REGULATION VARIABLE D'ENTREE DE COMMANDES DANS UN SYSTEME DE COMMERCE ELECTRONIQUE

Publication
EP 1609105 A4 20081001 (EN)

Application
EP 04759013 A 20040326

Priority

- US 2004009578 W 20040326
- US 40333303 A 20030331

Abstract (en)
[origin: US2004193526A1] A system and method are provided to intelligently limit the frequency at which automated or semi-automated trading tools move or re-price orders in an exchange order book. A tolerance may be input that limits when one or more orders in the exchange order book are moved from one price to another. The system and method assist in reducing the number of orders that are entered into the system which can lead to reduced exchange transaction fees, lost queue position, and reduce network bandwidth consumption.

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G06F 17/60

IPC 8 full level
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CPC (source: EP US)
G06Q 20/10 (2013.01 - EP US); **G06Q 20/102** (2013.01 - EP US); **G06Q 40/00** (2013.01 - EP US); **G06Q 40/04** (2013.01 - EP US);
G06Q 40/06 (2013.01 - EP US)

Citation (search report)
No further relevant documents disclosed

Cited by
US8527390B1; US8856041B2; US9990675B2

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